

Office of the State Treasurer
Georgia Department of Community Health (SHBP) Holdings
As of June 30, 2019

Georgia Department of Community Health (SHBP): A dedicated portfolio that invests the portion of the State Health Benefit Plan (SHBP) monies not invested in GFI. These funds are invested in short to medium-term fixed income securities with an overall portfolio effective duration that ranges between .10 and 1.5 with a neutral duration of .50. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

Duration: 0.57

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P	FITCH
JPMORGAN CHASE BANK N.A.	Collateralized Bank Deposit ¹	07/01/19	\$ 92,205	\$ 92,205	\$ 92,205	P-1	A-1	FI+
CITIBANK N.A.	Collateralized Bank Deposit ¹	07/01/19	7,443,865	7,443,865	7,443,865	P-1	A-1	FI+
BRANCH BANKING & TRUST CO.	Collateralized Bank Deposit ¹	07/01/19	1,246,079	1,246,079	1,246,079	P-1	A-1	FI
PNC BANK N.A.	Non-Collateralized Bank Deposit	07/01/19	413,148	413,148	413,148	P-1	A-1	FI
SUNTRUST BANK	Non-Collateralized Bank Deposit	07/01/19	433,771	433,771	433,771	P-2	A-2	FI
WELLS FARGO BANK N.A.	Non-Collateralized Bank Deposit	07/01/19	122,630	122,630	122,630	P-1	A-1	FI+
BMO CAPITAL MARKETS CORP.	Term Repurchase Agreement ²	07/07/19	5,000,000	5,000,000	5,000,000	NR	A-1	NR
BNP PARIBAS SECURITIES CORP.	Term Repurchase Agreement ²	07/15/19	95,000,000	95,000,000	95,000,000	NR	A-1	NR
HSBC SECURITIES USA INC.	Term Repurchase Agreement ²	07/26/19	20,000,000	20,000,000	20,000,000	NR	A-1+	NR
RBC CAPITAL MARKETS LLC	Term Repurchase Agreement	08/04/19	183,000,000	183,000,000	183,000,000	P-2	A-1+	NR
MERRILL LYNCH PIERCE FENNER & SMITH	Term Repurchase Agreement	12/13/19	16,000,000	16,000,000	16,000,000	NR	A-1	NR
U.S. TREASURY NOTE	U.S. Treasury	10/31/20	15,000,000	15,007,031	15,267,773	Aaa	AA+	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	11/09/20	4,000,000	3,946,648	4,008,928	Aaa	AAA	NR
INTERNATIONAL FINANCE CORPORATION	Fixed Rate Bond	11/13/20	7,500,000	7,547,357	7,596,342	Aaa	AAA	NR
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	07/23/21	10,000,000	10,038,787	10,305,510	Aaa	AAA	NR
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	11/15/21	5,000,000	5,000,000	5,042,263	Aaa	AA+	AAA
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	12/17/21	5,000,000	5,023,175	5,118,017	Aaa	AA+	AAA
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	01/05/22	10,000,000	9,995,300	10,150,238	Aaa	AA+	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	01/26/22	5,000,000	4,971,316	5,069,629	Aaa	AAA	NR
U.S. TREASURY NOTE	U.S. Treasury	10/31/22	5,000,000	4,988,672	5,060,598	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	11/30/22	5,000,000	4,971,484	5,053,587	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	06/30/23	5,000,000	4,970,508	5,237,661	Aaa	AA+	AAA
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	12/06/23	5,000,000	4,995,850	5,248,045	Aaa	AA+	AAA
SHBP			\$ 410,251,698	\$ 410,207,826	\$ 411,910,290			

Notes:

1. Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; FHLB letters of credit; or the Secure Deposit Program.
2. Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

07/23/19
 UNAUDITED

Schedule V